

# FTSE German Government Bond Index - Japanese Investment Trust

Sovereign | Euro

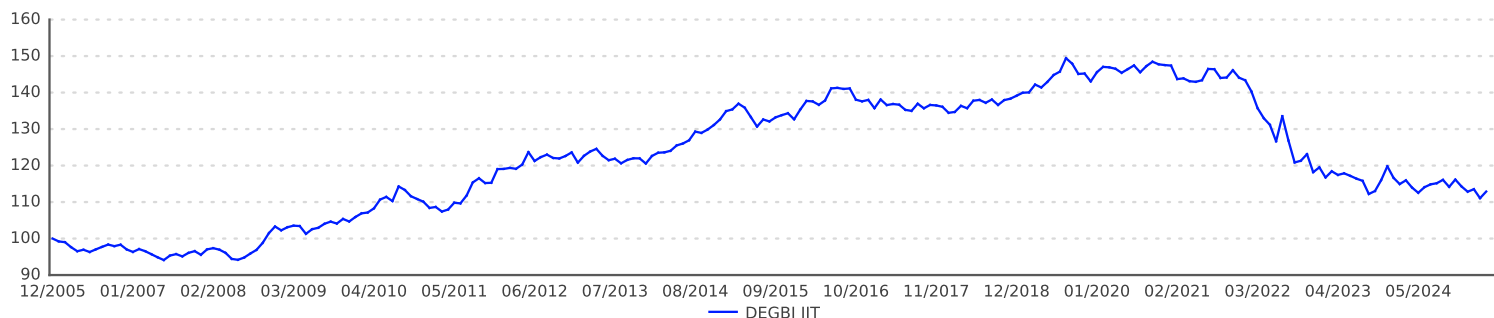
The FTSE German Government Bond Index - Japanese Investment Trust (DEGBI JIT) measures the performance of the German Government Bond bonds that are in the FTSE World Government Bond Index – Japanese Investment Trust (WGBI-JIT).

## INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
DEGBI JIT	65	249,701.26	237,078.62	100.00	1.65	9.21	2.20	7.34

\* In JPY billions

## HISTORICAL INDEX LEVEL (in JPY Hedged)



## ANNUALIZED RETURNS (in %)

	JPY	
	Unhedged	Hedged
YTD*	-1.84	-1.22
1 Year	-0.49	-0.95
2 Years	7.19	-1.96
3 Years	4.08	-5.32
5 Years	3.57	-5.08

\* Not annualized

## DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate
Minimum Maturity:	At least one year
Weighting:	Market capitalization
Rebalancing:	Once a month at month end
Reinvestment of Cash Flow:	Intra-month cash flows from interest and principal payments are not reinvested as part of monthly index total return calculations.
Pricing:	Tradeweb FTSE Euro Government Benchmark Closing Prices
Exchange Rate:	MUFG Bank telegraphic transfer spot middle rate (TTM) as quoted at 10:00 a.m. Tokyo time <sup>1</sup>
Calculation Frequency:	Daily
Settlement Date:	Monthly - Settlement is on the last calendar day of the month. Daily - Same day settlement except if the last business day of the month is not the last calendar day of the month; then, settlement is on the last calendar day of the month.
Fixing Date:	Each month, the upcoming month's index constituents are "fixed" on the profile fixing date. Each year's scheduled fixing dates are published on the website.
Base Date:	December 31, 2005

<sup>1</sup> LSEG Reference Data Services are used for currencies during periods in which MUFG Bank quotes are not available.

VENDOR CODES

CFIIDJY	FTSE German Government Bond Index - Japanese Investment Trust, in JPY terms
CFIIDJYC	FTSE German Government Bond Index - Japanese Investment Trust, currency-hedged in JPY terms

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